



REPORT TO COUNCIL

City of Sacramento

13

915 I Street, Sacramento, CA 95814-2604
www. CityofSacramento.org

CONSENT
November 10, 2009

**Honorable Mayor and
Members of the City Council**

Title: September 2009 Monthly Investment Transactions Report

Location/Council District: Citywide

Recommendation: Receive and file

Contacts: Lydia Abreu, Investment and Operations Manager, 808-7746; Shirley
Tupaz, Investment Operations Analyst, 808-8295

Presenters: None

Department: City Treasurer

Division: Investment & Operations

Organization No: 0900

Description/Analysis

Issue: Rendering of City Treasurer monthly investment transactions report to the City Council.

Policy Considerations: The City Treasurer routinely reports on monthly investment transactions to keep the City Council advised of current investment activity.

Environmental Considerations:

California Environmental Quality Act (CEQA): Under the California Environmental Quality Act (CEQA) guidelines, continuing administrative activities do not constitute a project and are therefore exempt from review.

Sustainability Considerations: There are no sustainability considerations applicable to this action.

Commission/Committee Action: None

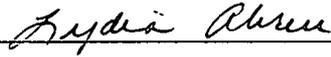
Rationale for Recommendation: The City Treasurer is responsible for investing and reporting in accordance with the authority granted by City Charter Section 73, City Council ordinances and resolutions, and applicable state law.

Financial Considerations: The monthly investment report sets forth the monthly transactions of the City Treasurer's Office Investment Pool A funds. Portfolio value on September 1, 2009 was \$630,901,343 and at month end the value was \$623,458,781. The interest yield for the month was 2.70%. There were 105 total number of transactions for the period (42 buys, 3 sells, 3 calls, and 57 maturities). The estimated duration of the portfolio is 1.26 years.

Consistent with the Investment Policy adopted by City Council on August 18, 2009, the monthly report herein includes the content described in Government Code sections 53607 and 63646 (b).

Emerging Small Business Development (ESBD): Because this transaction does not involve the purchase of goods or services for the City, ESBD efforts are not applicable.

Respectfully Submitted by: 
Shirley Tupaz
Investment Operations Analyst

Approved by: 
Lydia Abreu
Investment and Operations Manager

Recommendation Approved:


Russell T. Fehr
City Treasurer

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Background Information:

California Statutes Chapter 783, Statutes of 1995 and Chapter 749, Statutes of 1996 were enacted to help avoid a repeat of the December 1994 Orange County investment fiasco which resulted in investment losses exceeding \$1.7 billion for Orange County and other local government entities. These statutes made revisions to certain state laws that addressed the investing of public funds, including, among other things, the requirement of reporting investment activity on a periodic basis. Government Code section 53607 requires monthly reports to the City Council. Commencing March, 1997, the City Treasurer, as the person vested with authority to invest City funds, has rendered monthly transaction reports to the City Council and this staff report accompanies the latest of such reports. This practice is consistent with prior City Council principles regarding investment authority that emphasizes full disclosure and prompt reporting of investment policy, strategies, programs and actual investments as reflected in Resolution 95-108.

For informational purposes, the City Treasurer also reports on transactions of other funds invested by the Treasurer's Office in addition to the City's funds. The transactions for the month ended September 30, 2009 are attached as follows:

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**City of Sacramento
Summary of Transactions
September-09**

Attachment 2

Local Agency Funds:

	<u>Pool A</u>	<u>Ethel Hart Trust</u>	<u>Public Trust</u>	<u>George Clark</u>	<u>Total</u>
Purchases	\$ 197,751,218			\$ 9,192	\$ 197,760,410
Sales	22,845,210	131,837	63,559	53,945	23,094,551
Maturities	182,193,629			19	182,193,648
Calls	14,980,900				14,980,900
Contributions	55,942,053				55,942,053
Withdrawals	65,080,934		9,602	1,427	65,091,963
Total	\$ 538,793,944	\$ 131,837	\$ 73,161	\$ 64,583	\$ 539,063,525

Outside Agency Funds:

Sacramento Housing & Redevelopment Agency (SHRA) Funds:

	<u>Pool D</u>	<u>Pool J</u>	<u>Pool L</u>	<u>Pool M</u>	<u>Pool N</u>	<u>Total</u>
Purchases	\$ 71,019,413					\$ 71,019,413
Sales						-
Maturities	70,933,285					70,933,285
Calls	11,883,740					11,883,740
Contributions	4,180,177					4,180,177
Withdrawals	9,920,566	35,243	144,934	14,399	57,351	10,172,493
Total	\$ 167,937,181	\$ 35,243	\$ 144,934	\$ 14,399	\$ 57,351	\$ 168,189,108

	<u>Pool Q</u>	<u>Pool R</u>	<u>Pool S</u>	<u>Pool T</u>	<u>Pool U</u>	<u>Pool V</u>	<u>Total</u>
Purchases	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -
Sales	-	-	-	-	-	-	-
Maturities	-	-	-	-	-	-	-
Calls	-	-	-	-	-	-	-
Contributions	-	-	-	-	-	-	-
Withdrawals	172,138	275,744	47,901	21,236	59,642	27,955	604,616
Total	\$ 172,138	\$ 275,744	\$ 47,901	\$ 21,236	\$ 59,642	\$ 27,955	\$ 604,616

Total SHRA **\$ 168,793,724**

**City of Sacramento
Summary of Transactions
September-09**

Attachment 2

Sacramento City Employees' Retirement System (SCERS) Funds:

	<u>Fixed Bonds</u>	<u>Equity Income</u>	<u>Large Cap</u>	<u>International</u>	<u>Total</u>
Purchases			\$ 5,456,702	\$ 199,462	\$ 5,656,164
Sales			5,737,609	4,033,587	9,771,196
Expenses	690				690
Maturities	124,496				124,496
Calls					-
Contributions					-
Withdrawals	666,073	243,313	112,999	33,052	1,055,437
Total	\$ 791,259	\$ 243,313	\$ 11,307,310	\$ 4,266,101	\$ 16,607,983

Capitol Area Development Authority (CADA) Funds:

	<u>CADA</u>	<u>CADA-A</u>	<u>CADA-B</u>	<u>Total</u>
Purchases				\$ -
Sales				-
Maturities				-
Calls				-
Contributions				-
Withdrawals	597,000			597,000
Total	\$ 597,000	\$ -	\$ -	\$ 597,000

All Other Funds:

	<u>United Way</u>	<u>American River</u>	<u>TNBC</u>	<u>SPLA</u>	<u>Total</u>
Purchases	\$ 30,475				\$ 30,475
Sales	282,059				282,059
Expenses					-
Maturities					-
Calls					-
Contributions				2,435,540	2,435,540
Withdrawals				2,250,000	2,250,000
Total	\$ 312,534	\$ -	\$ -	\$ 4,685,540	\$ 4,998,074

GRAND TOTAL

\$ 730,060,306

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
09/01/09	California State Registered Warrants 3.750% Due 09-04-09	9,061	\$ 9,061
09/01/09	California State Registered Warrants 3.750% Due 09-04-09	65	65
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	1,602	1,602
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	18,840	18,840
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	2,100	2,100
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	14,699	14,699
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	3,674	3,674
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	2,040	2,040
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	387	387
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	2,100	2,100
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	1,092	1,092
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	42,174	42,174
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	455	455
09/02/09	California State Registered Warrants 3.750% Due 09-04-09	1,160	1,160
09/03/09	Federal Home Loan Bank 0.150% Due 11-25-09	8,000,000	7,997,233
09/04/09	Federal Home Loan Bank 0.160% Due 12-08-09	5,000,000	4,997,889
09/04/09	Contra Costa Cnty Calif Fire P Pension O 4.760% Due 08-01-13	2,070,000	2,168,656
09/04/09	U. S. Treasury Bill 0.120% Due 12-03-09	5,000,000	4,998,500

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

Trade Date	Security	Quantity	Total Cost
09/09/09	Bank of America Corp 0.170% Due 09-15-09	8,000,000	7,999,773
09/09/09	Federal Home Loan Bank 2.250% Due 09-30-14	6,000,000	6,000,000
09/10/09	General Electric 0.100% Due 09-14-09	5,000,000	4,999,944
09/14/09	Bank of America Corp 0.170% Due 09-15-09	3,000,000	2,999,988
09/14/09	Fannie Mae 3.150% Due 12-18-12	3,000,000	3,022,500
09/17/09	General Electric 0.140% Due 09-22-09	10,000,000	9,999,806
09/17/09	Freddie Mac 2.000% Due 10-01-12	15,000,000	14,970,000
09/17/09	Federal Home Loan Bank 2.050% Due 09-28-12	5,000,000	5,000,000
09/17/09	Federal Home Loan Bank 2.250% Due 10-08-14	3,000,000	2,997,000
09/18/09	Bank of America Corp 0.170% Due 09-29-09	3,000,000	2,999,844
09/18/09	Toyota Motor Corp 0.120% Due 09-29-09	3,000,000	2,999,890
09/18/09	Federal Home Loan Bank 0.040% Due 09-29-09	20,000,000	19,999,756
09/21/09	HSBC Finance 0.280% Due 12-29-09	3,500,000	3,497,305
09/22/09	Federal Home Loan Bank 0.050% Due 09-28-09	15,000,000	14,999,875
09/23/09	Federal Home Loan Bank 0.050% Due 09-28-09	3,000,000	2,999,979
09/24/09	Bank of America Corp 0.130% Due 09-25-09	1,900,000	1,899,993
09/24/09	Federal Home Loan Bank 0.050% Due 09-28-09	10,000,000	9,999,956
09/24/09	California St Rev Antic 3.000% Due 05-25-10	10,000,000	10,113,100
09/25/09	Federal Home Loan Bank 0.070% Due 10-16-09	8,000,000	7,999,673
09/28/09	Bank of America CD	13,000,000	13,000,000

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
09/28/09	0.260% Due 01-25-10 Bank of America Corp	16,000,000	15,999,956
09/29/09	0.170% Due 09-29-09 Aspen Funding 0.250% Due 01-05-10	13,000,000	12,991,153
TOTAL PURCHASES		197,569,449	\$ 197,751,218
<u>SALES</u>			
09/01/09	Berkshire Hathaway Corp 5.125% Due 09-15-12	5,000,000	\$ 4,994,350
09/02/09	U.S. Treasury Note 1.750% Due 03-31-14	9,000,000	8,932,266
09/02/09	U.S. Treasury Note 1.875% Due 04-30-14	9,000,000	8,918,594
TOTAL SALES		23,000,000	\$ 22,845,210
<u>CALLS</u>			
09/17/09	Federal Home Loan Bank 1.375% Due 06-17-11	5,000,000	\$ 4,985,900
09/23/09	Federal Farm Credit Bank 3.400% Due 06-23-14	5,000,000	4,995,000
09/30/09	Fannie Mae 1.750% Due 06-30-11	5,000,000	5,000,000
TOTAL CALLS		15,000,000	\$ 14,980,900
<u>MATURITIES</u>			
09/01/09	Toyota Motor Credit Corp 0.350% Due 09-01-09	2,300,000	\$ 2,297,518
09/01/09	Fannie Mae 0.300% Due 09-01-09	5,000,000	4,993,583
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	11,810	11,810
09/04/09	California State Registered Warrants	34,724	34,724

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

Trade Date	Security	Quantity	Total Cost
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	269,488	269,488
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	295,012	295,012
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	84,745	84,745
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	95,818	95,818
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	28,459	28,459
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	355,179	355,179
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	74,940	74,940
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	1,202,666	1,202,666
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	372,755	372,755
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	170,895	170,895
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	514,227	514,227
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	33,569	33,569
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	160,073	160,073
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	8,592	8,592
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	38,276	38,276
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	122,894	122,894
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	744,171	744,171
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	133,039	133,039
09/04/09	3.750% Due 09-04-09 California State Registered Warrants	177,596	177,596

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

Trade Date	Security	Quantity	Total Cost
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	28,530	28,530
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	145,396	145,396
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	89,420	89,420
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	143,755	143,755
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	325,720	325,720
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	234,237	234,237
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	104,743	104,743
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	1,400	1,400
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	641	641
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	110,363	110,363
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	40,981	40,981
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	136,739	136,739
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	390,893	390,893
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	165,131	165,131
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	27,217	27,217
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	1,207	1,207
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	44,797	44,797
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	520	520
09/04/09	California State Registered Warrants 3.750% Due 09-04-09	1,160	1,160
09/08/09	Toyota Motor Credit Corp	2,000,000	1,997,222

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

Trade Date	Security	Quantity	Total Cost
09/08/09	0.400% Due 09-08-09 Freddie Mac	10,000,000	9,976,667
09/08/09	0.480% Due 09-08-09 California (State Of)	10,185,000	10,185,000
09/14/09	3.000% Due 09-08-09 General Electric	5,000,000	4,999,944
09/15/09	0.100% Due 09-14-09 Bank of America Corp	11,000,000	10,999,762
09/17/09	0.170% Due 09-15-09 U. S. Treasury Bill	24,000,000	23,955,713
09/22/09	0.360% Due 09-17-09 General Electric	10,000,000	9,999,806
09/22/09	0.140% Due 09-22-09 Freddie Mac	6,000,000	5,994,610
09/22/09	0.210% Due 09-22-09 Fannie Mae	7,000,000	6,994,606
09/24/09	0.190% Due 09-22-09 U. S. Treasury Bill	11,000,000	10,978,171
09/25/09	0.380% Due 09-24-09 Bank of America Corp	1,900,000	1,899,993
09/28/09	0.130% Due 09-25-09 Federal Home Loan Bank	28,000,000	27,999,810
09/29/09	0.050% Due 09-28-09 Bank of America Corp	19,000,000	18,999,800
09/29/09	0.170% Due 09-29-09 Toyota Motor Corp	3,000,000	2,999,890
09/29/09	0.120% Due 09-29-09 Federal Home Loan Bank	20,000,000	19,999,756
	0.040% Due 09-29-09		

TOTAL MATURITIES

182,306,778	\$ 182,193,629
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CONTRIBUTIONS

09/01/09	B Of A Cash	\$ 25,737
09/01/09	B Of A Cash	1,588
09/01/09	Fidelity Fund	1,062
09/01/09	Fidelity Fund	525
09/01/09	Fidelity Fund	450

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

Trade Date	Security	Quantity	Total Cost
09/01/09	Fidelity Fund		155,000
09/01/09	Fidelity Fund		1,881,339
09/01/09	Fidelity Fund		68,569
09/02/09	B Of A Cash		93,026
09/02/09	Fidelity Fund		585
09/02/09	Fidelity Fund		240
09/02/09	Fidelity Fund		1,624,668
09/02/09	Fidelity Fund		12,800
09/03/09	B Of A Cash		3,718,597
09/03/09	Fidelity Fund		57
09/03/09	Fidelity Fund		38
09/03/09	Fidelity Fund		1,718
09/04/09	B Of A Cash		2,032,241
09/08/09	B Of A Cash		1,012,301
09/08/09	Fidelity Fund		1,353
09/08/09	Fidelity Fund		261
09/08/09	Fidelity Fund		497
09/08/09	Fidelity Fund		22,487
09/09/09	B Of A Cash		45,189
09/09/09	B Of A Cash		2,300,000
09/09/09	Fidelity Fund		1,345,164
09/10/09	B Of A Cash		2,261,933
09/10/09	Fidelity Fund		23,456
09/10/09	Fidelity Fund		119,264
09/10/09	Fidelity Fund		2,947
09/10/09	Fidelity Fund		4,395,355
09/10/09	Fidelity Fund		13,125
09/11/09	B Of A Cash		1,648,299
09/14/09	B Of A Cash		3,214,075
09/14/09	Fidelity Fund		250
09/14/09	Fidelity Fund		2,391
09/15/09	B Of A Cash		44,126
09/15/09	B Of A Cash		2,646,695
09/15/09	Fidelity Fund		1,380
09/15/09	Fidelity Fund		63,312
09/15/09	Fidelity Fund		474
09/15/09	Fidelity Fund		131
09/15/09	Fidelity Fund		494,337
09/15/09	Fidelity Fund		19,161

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09

Trade Date	Security	Quantity	Total Cost
09/15/09	Fidelity Fund		7,702
09/16/09	B Of A Cash		1,262,619
09/16/09	Fidelity Fund		648
09/16/09	Fidelity Fund		34,023
09/17/09	B Of A Cash		713,432
09/18/09	B Of A Cash		4,586,268
09/18/09	Fidelity Fund		18
09/18/09	Fidelity Fund		12
09/18/09	Fidelity Fund		199
09/18/09	Fidelity Fund		540
09/21/09	B Of A Cash		2,267,944
09/21/09	Fidelity Fund		19
09/21/09	Fidelity Fund		306
09/21/09	Fidelity Fund		26
09/21/09	Fidelity Fund		20,461
09/21/09	Fidelity Fund		127
09/21/09	Fidelity Fund		3,523
09/22/09	B Of A Cash		601
09/22/09	B Of A Cash		1,421,317
09/23/09	B Of A Cash		46,816
09/24/09	B Of A Cash		2,307,584
09/24/09	Fidelity Fund		4,200
09/25/09	B Of A Cash		7,056,948
09/25/09	Fidelity Fund		72,507
09/25/09	Fidelity Fund		4,250
09/25/09	Fidelity Fund		22,960
09/28/09	B Of A Cash		1,703,375
09/28/09	Fidelity Fund		298
09/28/09	Fidelity Fund		1,498
09/28/09	Fidelity Fund		18
09/28/09	Fidelity Fund		2,758
09/29/09	B Of A Cash		1,121,926
09/30/09	B Of A Cash		667,665
09/30/09	Fidelity Fund		2,553
09/30/09	Fidelity Fund		1,509
09/30/09	Fidelity Fund		47
09/30/09	Fidelity Fund		29,284
09/30/09	Fidelity Fund		27,500
09/30/09	Fidelity Fund		3,252,369

City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL CONTRIBUTIONS			<u>\$ 55,942,053</u>
<u>WITHDRAWALS</u>			
09/01/09	B Of A Cash		\$ 10,777,977
09/02/09	B Of A Cash		2,520,159
09/03/09	B Of A Cash		466,210
09/04/09	B Of A Cash		750,000
09/04/09	B Of A Cash		344,115
09/08/09	B Of A Cash		8,796,701
09/09/09	B Of A Cash		2,982,284
09/10/09	B Of A Cash		2,517,199
09/11/09	B Of A Cash		4,753,631
09/14/09	B Of A Cash		1,210,134
09/14/09	Fidelity Fund		705,373
09/15/09	B Of A Cash		1,275,458
09/16/09	B Of A Cash		272,000
09/16/09	B Of A Cash		1,881,109
09/16/09	Fidelity Fund		3,097,827
09/17/09	B Of A Cash		1,691,866
09/18/09	B Of A Cash		1,200,000
09/18/09	B Of A Cash		544,521
09/21/09	B Of A Cash		2,581,345
09/22/09	B Of A Cash		8,690,851
09/23/09	B Of A Cash		160,000
09/23/09	B Of A Cash		2,624,884
09/23/09	Fidelity Fund		28,445
09/23/09	Fidelity Fund		117,113
09/24/09	B Of A Cash		812,375
09/25/09	B Of A Cash		300,000
09/25/09	B Of A Cash		771,169
09/28/09	B Of A Cash		165,000
09/28/09	B Of A Cash		1,364,095
09/29/09	B Of A Cash		738,525
09/29/09	Fidelity Fund		6,798
09/29/09	Fidelity Fund		27,821
09/30/09	B Of A Cash		905,949

**City of Sacramento
TRANSACTION SUMMARY
City Investment Pool A
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
TOTAL WITHDRAWALS			<u>\$ 65,080,934</u>

TOTAL TRANSACTIONS	417,876,227	\$ 538,793,944
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SUMMARY

Purchases and Contributions	\$ 253,693,271
Sales, Calls, Maturities and Withdrawals	<u>285,100,673</u>

TOTAL TRANSACTIONS	\$ 538,793,944
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**City of Sacramento
TRANSACTION SUMMARY
Ethel Hart Mutual Endowment Fund
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
09/04/09	Frontline Ltd.	900	\$ 38,880
09/04/09	Ishares Tr Dj Us Tech Sec	500	20,503
09/04/09	Procter & Gamble Co	300	18,896
09/04/09	United Technologies	500	30,549
09/04/09	Select Sector Spdr Tr Sbi Int-Finl	2,000	23,009
TOTAL SALES		4,200	\$ 131,837
TOTAL TRANSACTIONS		4,200	\$ 131,837
SUMMARY			
Purchases and Contributions			\$ -
Sales and Withdrawals			131,837
TOTAL TRANSACTIONS			\$ 131,837

City of Sacramento
TRANSACTION SUMMARY
 Ann Land/Bertha Henschel Endowment Fund
 From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>SALES</u>			
09/04/09	Mosaic Co Com	200	\$ 30,840
09/04/09	United States Oil Fund Units	350	32,719
TOTAL SALES		550	\$ 63,559
<u>WITHDRAWALS</u>			
09/30/09	Pool A Cash		\$ 9,602
TOTAL WITHDRAWALS			\$ 9,602
TOTAL TRANSACTIONS		550	\$ 73,161
SUMMARY			
	Purchases and Contributions		\$ -
	Sales and Withdrawals		73,161
TOTAL TRANSACTIONS			\$ 73,161

**City of Sacramento
TRANSACTION SUMMARY
George H. Clark Memorial Scholarship Fund
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
09/04/09	Deere & Co Com	220	\$ 9,192
TOTAL PURCHASES		220	\$ 9,192
<u>SALES</u>			
09/04/09	Mosaic Co Com	175	\$ 26,985
09/04/09	Patriot Coal Corp Com	350	26,960
TOTAL SALES		525	\$ 53,945
<u>MATURITIES</u>			
09/20/09	GNMA2 POOL #2754 6.500% Due 05-20-29	19	\$ 19
TOTAL MATURITIES		19	\$ 19
<u>WITHDRAWALS</u>			
09/30/09	Pool A Cash		\$ 1,427
TOTAL WITHDRAWALS			\$ 1,427
TOTAL TRANSACTIONS		764	\$ 64,583
SUMMARY			
	Purchases and Contributions		\$ 9,192
	Sales, Maturities and Withdrawals		55,391
TOTAL TRANSACTIONS			\$ 64,583

City of Sacramento
TRANSACTION SUMMARY
 Sacramento Housing and Redevelopment Agency (SHRA)
 From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool D</u>			
<u>PURCHASES</u>			
09/09/09	Federal Home Loan Bank 2.250% Due 09-30-14	3,000,000	\$ 3,000,000
09/10/09	General Electric 0.100% Due 09-14-09	5,000,000	4,999,944
09/10/09	Toyota Motor Corp 0.100% Due 09-14-09	10,000,000	9,999,889
09/14/09	Bank of America Corp 0.170% Due 09-15-09	8,000,000	7,999,969
09/14/09	Fannie Mae 3.150% Due 12-18-12	7,000,000	7,052,500
09/17/09	Freddie Mac 2.000% Due 10-01-12	10,000,000	9,980,000
09/17/09	California (State of) 0.750% Due 10-26-09	6,650,000	6,650,000
09/18/09	Toyota Motor Corp 0.120% Due 09-29-09	2,000,000	1,999,927
09/23/09	Federal Home Loan Bank 0.050% Due 09-28-09	2,000,000	1,999,986
09/24/09	Bank of America Corp 0.130% Due 09-25-09	2,000,000	1,999,993
09/24/09	Federal Home Loan Bank 0.050% Due 09-28-09	5,000,000	4,999,978
09/24/09	California St Rev Antic 3.000% Due 05-25-10	3,300,000	3,337,323
09/25/09	Federal Home Loan Bank 0.070% Due 10-16-09	2,000,000	1,999,918
09/28/09	Bank of America Corp 0.170% Due 09-29-09	5,000,000	4,999,986
TOTAL PURCHASES		70,950,000	\$ 71,019,413

CALLS

09/17/09	Federal Home Loan Bank	3,900,000	\$ 3,886,740
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City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
09/23/09	1.375% Due 06-17-11 Federal Farm Credit Bank	3,000,000	2,997,000
09/30/09	3.400% Due 06-23-14 Fannie Mae	5,000,000	5,000,000
	1.750% Due 06-30-11		
TOTAL CALLS		11,900,000	\$ 11,883,740
<u>MATURITIES</u>			
09/08/09	California (State Of) 3.000% Due 09-08-09	11,000,000	\$ 11,000,000
09/10/09	U. S. Treasury Bill 0.330% Due 09-10-09	7,950,000	7,938,194
09/10/09	Federal Home Loan Bank 0.650% Due 09-10-09	5,000,000	5,011,155
09/14/09	General Electric 0.100% Due 09-14-09	5,000,000	4,999,944
09/14/09	Toyota Motor Corp 0.100% Due 09-14-09	10,000,000	9,999,889
09/15/09	Bank of America Corp 0.170% Due 09-15-09	8,000,000	7,999,969
09/17/09	U. S. Treasury Bill 0.360% Due 09-17-09	1,000,000	998,155
09/24/09	U. S. Treasury Bill 0.380% Due 09-24-09	7,000,000	6,986,109
09/25/09	Bank of America Corp 0.130% Due 09-25-09	2,000,000	1,999,993
09/28/09	Federal Home Loan Bank 0.050% Due 09-28-09	7,000,000	6,999,964
09/29/09	Bank of America Corp 0.170% Due 09-29-09	5,000,000	4,999,986
09/29/09	Toyota Motor Corp 0.120% Due 09-29-09	2,000,000	1,999,927
TOTAL MATURITIES		70,950,000	\$ 70,933,285

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
09/02/09	Local Agency Investment Fund, Pool D		\$ 4,000,000
09/23/09	Nations Treasury Fund		28,445
09/23/09	Nations Treasury Fund		117,113
09/29/09	Nations Treasury Fund		6,798
09/29/09	Nations Treasury Fund		27,821
TOTAL CONTRIBUTIONS			\$ 4,180,177
<u>WITHDRAWALS</u>			
09/08/09	Nations Treasury Fund		\$ 1,500,000
09/09/09	Nations Treasury Fund		1,000,000
09/09/09	Nations Treasury Fund		1,120,566
09/11/09	Nations Treasury Fund		1,000,000
09/15/09	Nations Treasury Fund		900,000
09/18/09	Nations Treasury Fund		1,300,000
09/22/09	Local Agency Investment Fund, Pool D		1,000,000
09/22/09	Nations Treasury Fund		500,000
09/30/09	Nations Treasury Fund		1,600,000
TOTAL WITHDRAWALS			\$ 9,920,566
TOTAL POOL D		153,800,000	\$ 167,937,181
<u>Pool J</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool A Cash		\$ 28,445
09/29/09	Pool A Cash		6,798
TOTAL WITHDRAWALS			\$ 35,243
TOTAL POOL J			\$ 35,243

City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool L</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool A Cash		\$ 117,113
09/29/09	Pool A Cash		27,821
TOTAL WITHDRAWALS			\$ 144,934
TOTAL POOL L			\$ 144,934
<u>Pool M</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 11,827
09/29/09	Pool D Cash		2,572
TOTAL WITHDRAWALS			\$ 14,399
TOTAL POOL M			\$ 14,399
<u>Pool N</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 47,095
09/29/09	Pool D Cash		10,256
TOTAL WITHDRAWALS			\$ 57,351
TOTAL POOLN			\$ 57,351
<u>Pool Q</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 141,222

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
09/29/09	Pool D Cash		30,916
TOTAL WITHDRAWALS			\$ 172,138
TOTAL POOL Q			\$ 172,138
 <u>Pool R</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 225,629
09/29/09	Pool D Cash		50,115
TOTAL WITHDRAWALS			\$ 275,744
TOTAL POOL R			\$ 275,744
 <u>Pool S</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 39,333
09/29/09	Pool D Cash		8,568
TOTAL WITHDRAWALS			\$ 47,901
TOTAL POOL S			\$ 47,901
 <u>Pool T</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 17,443
09/29/09	Pool D Cash		3,794
TOTAL WITHDRAWALS			\$ 21,236
TOTAL POOL T			\$ 21,236

**City of Sacramento
TRANSACTION SUMMARY
Sacramento Housing and Redevelopment Agency (SHRA)
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>Pool U</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 48,999
09/29/09	Pool D Cash		10,643
TOTAL WITHDRAWALS			\$ 59,642
TOTAL POOL U			\$ 59,642
<u>Pool V</u>			
<u>WITHDRAWALS</u>			
09/23/09	Pool D Cash		\$ 22,883
09/29/09	Pool D Cash		5,072
TOTAL WITHDRAWALS			\$ 27,955
TOTAL POOLV			\$ 27,955
TOTAL TRANSACTIONS		153,800,000	\$ 168,793,724

SUMMARY

Purchases and Contributions	\$ 75,199,590
Sales, Calls, Maturities and Withdrawals	93,594,134
TOTAL TRANSACTIONS	\$ 168,793,724

**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>MATURITIES</u>			
09/01/09	Walgreens Drugs/Adahi, Inc 6.500% Due 05-01-24	9,992	\$ 9,992
09/15/09	2484 Natomas Park Dr. 7.500% Due 07-01-12	4,653	4,653
09/15/09	2660 W. Covell Blvd/West Davis Assoc 7.250% Due 08-01-12	7,269	7,269
09/15/09	GNMA POOL #439515 7.000% Due 03-15-27	94	92
09/15/09	GNMA POOL #450066 7.500% Due 12-15-26	36	36
09/15/09	GNMA POOL #550718 5.000% Due 11-15-35	29,994	29,188
09/15/09	GNMA POOL #150426 9.000% Due 05-15-16	71	78
09/15/09	GNMA POOL #157445 9.000% Due 06-15-16	222	225
09/15/09	GNMA POOL #167166 9.500% Due 08-15-16	24	25
09/15/09	GNMA POOL #208975 9.500% Due 03-15-17	98	98
09/15/09	GNMA POOL #211421 9.500% Due 04-15-17	149	150
09/15/09	GNMA POOL #320296 8.000% Due 03-15-22	288	283
09/15/09	GNMA POOL #329837 7.500% Due 11-15-22	8,074	7,950
09/15/09	GNMA POOL #648348 5.500% Due 10-15-35	4,584	4,568
09/25/09	GNMA POOL #256393 6.000% Due 09-01-36	60,086	59,889
TOTAL MATURITIES		125,634	\$ 124,496

EXPENSES

09/01/09	Portfolio Investment Fees Payable	\$	246
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**City of Sacramento
TRANSACTION SUMMARY
Fixed Bonds
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
09/15/09	Portfolio Investment Fees Payable		444
TOTAL EXPENSES			\$ 690
<u>WITHDRAWALS</u>			
09/30/09	Pool A Cash		\$ 666,073
TOTAL WITHDRAWALS			\$ 666,073
TOTAL TRANSACTIONS		791,259	\$ 791,259

SUMMARY

Purchases and Contributions	\$ -
Sales, Calls, Maturities, Expenses and Withdrawals	791,259
TOTAL TRANSACTIONS	\$ 791,259

City of Sacramento
TRANSACTION SUMMARY
 Equity Income
 From 09-01-09 To 09-30-09

Trade Date	Security	Quantity	Total Cost
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WITHDRAWALS

09/30/09	Pool A Cash		\$ 243,313
TOTAL WITHDRAWALS			\$ 243,313
TOTAL TRANSACTIONS			\$ 243,313

SUMMARY

Purchases and Contributions	\$ -
Sales and Withdrawals	243,313
TOTAL TRANSACTIONS	\$ 243,313

**City of Sacramento
TRANSACTION SUMMARY
Large Cap Growth
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
09/09/09	Berkshire Hathaway Inc-CI A	10	\$ 986,820
09/09/09	Home Depot Inc	50,000	1,372,055
09/11/09	Spdr Series Trust Kbw Regn Bk Etf	50,000	1,058,185
09/11/09	Mastercard Inc CI A	5,000	1,047,902
09/11/09	Texas Instruments Inc	40,000	991,740
TOTAL PURCHASES		145,010	\$ 5,456,702
<u>SALES</u>			
09/03/09	Wal Mart Stores Inc	26,000	\$ 1,255,103
09/04/09	Ishares Tr S&p500/Bar Val	60,000	2,232,000
09/04/09	Select Sector Spdr Tr Sbi Int-Finl	100,000	1,056,012
09/09/09	Hewlett Packard Co	36,000	1,194,494
TOTAL SALES		222,000	\$ 5,737,609
<u>WITHDRAWALS</u>			
09/30/09	Pool A Cash		\$ 112,999
TOTAL WITHDRAWALS			\$ 112,999
TOTAL TRANSACTIONS		367,010	\$ 11,307,310
SUMMARY			
	Purchases and Contributions		\$ 5,456,702
	Sales and Withdrawals		5,850,608
TOTAL TRANSACTIONS			\$ 11,307,310

**City of Sacramento
TRANSACTION SUMMARY
International
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
09/25/09	Research In Motion Ltd	2,900	\$ 199,462
TOTAL PURCHASES		2,900	\$ 199,462
<u>SALES</u>			
09/25/09	Ishares Tr Msci Emerg Mkt	30,000	\$ 1,459,990
09/25/09	Ishares Tr Ftse Xnhua Idx	31,000	1,376,633
09/25/09	Ishares Tr S&p Ltn Am 40	25,000	1,196,964
TOTAL SALES		86,000	\$ 4,033,587
<u>WITHDRAWALS</u>			
09/30/09	Pool A Cash		\$ 33,052
TOTAL WITHDRAWALS			\$ 33,052
TOTAL TRANSACTIONS		\$ 88,900	\$ 4,266,101
SUMMARY			
	Purchases and Contributions		\$ 199,462
	Sales and Withdrawals		4,066,639
TOTAL TRANSACTIONS			\$ 4,266,101

City of Sacramento
TRANSACTION SUMMARY
Capitol Area Development Authority (CADA)
From 09-01-09 To 09-30-09

Trade Date	Security	Quantity	Total Cost
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CADA - Banking**WITHDRAWALS**

09/16/09	Pool A Cash		\$ 272,000
09/23/09	Pool A Cash		160,000
09/28/09	Pool A Cash		165,000

TOTAL WITHDRAWALS	\$ 597,000
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CADA - Tax Exempt

No transactions were found!

CADA - Taxable

No transactions were found!

TOTAL TRANSACTIONS	\$ 597,000
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SUMMARY

Contributions	\$ -
Withdrawals	597,000

TOTAL TRANSACTIONS	\$ 597,000
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**City of Sacramento
TRANSACTION SUMMARY
United Way
From 09-01-09 To 09-30-09**

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>PURCHASES</u>			
09/04/09	Market Vectors Etf Tr Agribus Etf	800	\$ 30,475
TOTAL PURCHASES		800	\$ 30,475
<u>SALES</u>			
09/03/09	Wal Mart Stores Inc	800	\$ 42,869
09/04/09	Diana Shipping Inc Com	2,500	57,898
09/04/09	Fluor Corp	800	36,471
09/04/09	Mosaic Co Com	500	42,835
09/04/09	Procter & Gamble Co	500	35,160
09/04/09	United Technologies	700	44,363
09/04/09	Select Sector Spdr Tr Sbi Int-Finl	2,000	22,463
TOTAL SALES		7,800	\$ 282,059
TOTAL TRANSACTIONS		8,600	\$ 312,534
SUMMARY			
Purchases and Contributions			\$ 30,475
Sales, Calls, Maturities, Expenses and Withdrawals			282,059
TOTAL TRANSACTIONS			\$ 312,534

City of Sacramento
TRANSACTION SUMMARY
American River Flood Control District
From 09-01-09 To 09-30-09

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
The Natomas Basin Conservancy
From 09-01-09 To 09-30-09

<u>Trade</u> <u>Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total</u> <u>Cost</u>
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No transactions were found!

City of Sacramento
TRANSACTION SUMMARY
Sacramento Public Library Authority
From 09-01-09 To 09-30-09

<u>Trade Date</u>	<u>Security</u>	<u>Quantity</u>	<u>Total Cost</u>
<u>CONTRIBUTIONS</u>			
09/04/09	Pool A Cash		\$ 135,540
09/09/09	Pool A Cash		2,300,000
TOTAL CONTRIBUTIONS			<u>\$ 2,435,540</u>
<u>WITHDRAWALS</u>			
09/04/09	Pool A Cash		\$ 750,000
09/18/09	Pool A Cash		1,200,000
09/25/09	Pool A Cash		300,000
TOTAL WITHDRAWALS			<u>\$ 2,250,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,685,540</u>
SUMMARY			
	Contributions		\$ 2,435,540
	Withdrawals		<u>2,250,000</u>
TOTAL TRANSACTIONS			<u>\$ 4,685,540</u>